



Account Statement

For the Month Ending July 31, 2018

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	572,829.15	422,015,778.44
State Pool	0.00	55,000,000.00
Main City Sweep Account	0.00	11,567,439.34
Idle Funds in Reserve Portfolio	0.00	1,438,203.82
Total	\$572,829.15	\$490,021,421.60

Investment Allocation

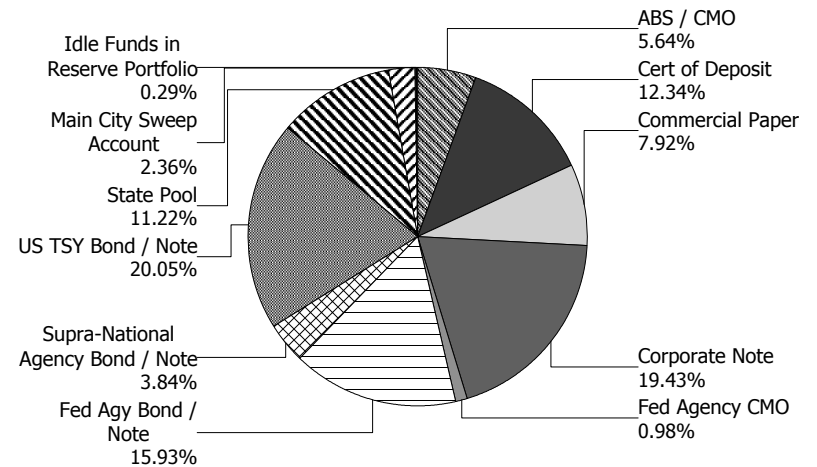
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	27,655,310.45	5.64
Certificate of Deposit	60,492,638.91	12.34
Commercial Paper	38,788,569.00	7.92
Corporate Note	95,171,072.13	19.43
Federal Agency Collateralized Mortgage Obligatio	4,816,065.69	0.98
Federal Agency Bond / Note	78,070,475.39	15.93
Supra-National Agency Bond / Note	18,811,339.30	3.84
U.S. Treasury Bond / Note	98,210,307.57	20.05
State Pool	55,000,000.00	11.22
Main City Sweep Account	11,567,439.34	2.36
Idle Funds in Reserve Portfolio	1,438,203.82	0.29
Total	\$490,021,421.60	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	68,279,927.56	13.93
31 to 60 days	7,976,856.00	1.63
61 to 90 days	20,917,933.00	4.27
91 to 180 days	9,893,780.00	2.02
181 days to 1 year	0.00	0.00
1 to 2 years	73,390,541.73	14.98
2 to 3 years	121,727,854.39	24.84
3 to 4 years	122,472,357.81	24.99
4 to 5 years	65,362,171.11	13.34
Over 5 years	0.00	0.00
Total	\$490,021,421.60	100.00%

Weighted Average Days to Maturity 845

Sector Allocation





Managed Account Summary Statement

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$422,948,093.43
Maturities/Calls	(11,029,224.24)
Principal Dispositions	(10,539,533.95)
Principal Acquisitions	20,964,791.31
Unsettled Trades	0.00
Change in Current Value	(328,348.11)
Closing Market Value	\$422,015,778.44

Cash Transactions Summary - Managed Account

Maturities/Calls	10,000,000.00
Sale Proceeds	10,605,055.10
Coupon/Interest/Dividend Income	738,747.91
Principal Payments	1,029,224.24
Security Purchases	(20,964,791.31)
Net Cash Contribution	(35,261.77)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	804,269.06
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(231,439.91)
Total Cash Basis Earnings	\$572,829.15

Cash Balance

Closing Cash Balance **\$1,438,203.82**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	428,687,776.61
Ending Accrued Interest	1,969,854.71
Plus Proceeds from Sales	10,605,055.10
Plus Proceeds of Maturities/Calls/Principal Payments	11,029,224.24
Plus Coupons/Dividends Received	738,747.91
Less Cost of New Purchases	(20,964,791.31)
Less Beginning Amortized Value of Securities	(429,536,530.98)
Less Beginning Accrued Interest	(2,078,857.99)
Total Accrual Basis Earnings	\$450,478.29



Portfolio Summary and Statistics

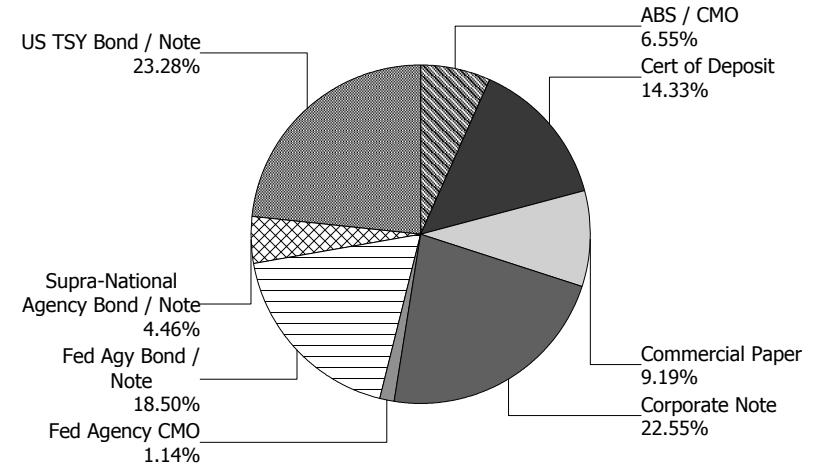
For the Month Ending July 31, 2018

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

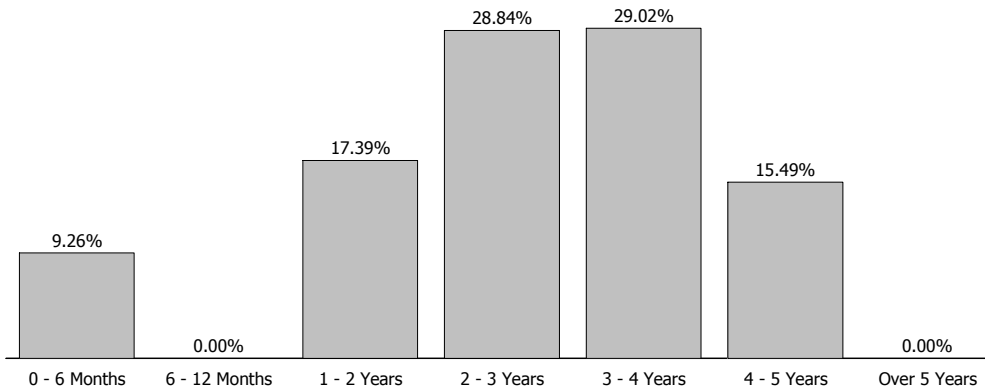
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	101,640,000.00	98,210,307.57	23.28
Supra-National Agency Bond / Note	18,970,000.00	18,811,339.30	4.46
Federal Agency Collateralized Mortgage Obligation	4,790,000.00	4,816,065.69	1.14
Federal Agency Bond / Note	80,165,000.00	78,070,475.39	18.50
Corporate Note	97,221,000.00	95,171,072.13	22.55
Commercial Paper	39,000,000.00	38,788,569.00	9.19
Certificate of Deposit	60,750,000.00	60,492,638.91	14.33
Asset-Backed Security / Collateralized Mortgage Obligation	27,886,625.44	27,655,310.45	6.55
Managed Account Sub-Total	430,422,625.44	422,015,778.44	100.00%
Accrued Interest		1,969,854.71	
Total Portfolio	430,422,625.44	423,985,633.15	

Sector Allocation



Unsettled Trades **0.00** **0.00**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.25%
Yield to Maturity at Market	2.78%
Duration to Worst	2.44
Weighted Average Days to Maturity	981



Managed Account Issuer Summary

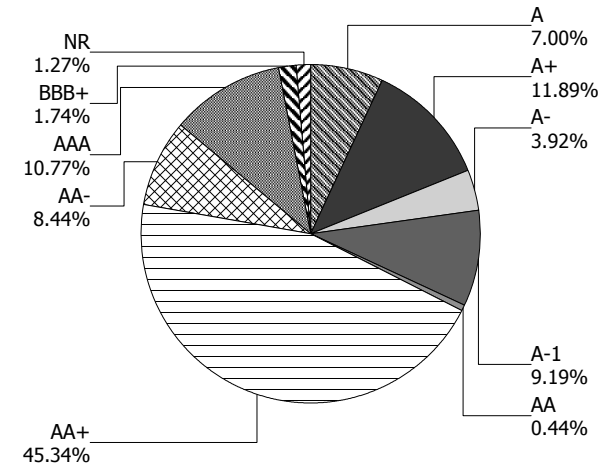
For the Month Ending July 31, 2018

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,841,041.14	1.62
AMERICAN EXPRESS CO	3,931,092.00	0.93
AMERICAN HONDA FINANCE	3,920,748.01	0.93
APPLE INC	5,826,948.00	1.38
BANK OF AMERICA CO	3,679,155.41	0.87
BANK OF MONTREAL	9,961,570.00	2.36
BANK OF NOVA SCOTIA	7,043,239.00	1.67
BB&T CORPORATION	1,895,130.20	0.45
BERKSHIRE HATHAWAY INC	1,877,177.48	0.44
CANADIAN IMPERIAL BANK OF COMMERCE	4,054,979.73	0.96
CISCO SYSTEMS INC	3,863,852.00	0.92
CITIGROUP INC	3,661,999.57	0.87
CREDIT AGRICOLE SA	13,958,005.13	3.31
CREDIT SUISSE GROUP	4,031,785.29	0.96
DEERE & COMPANY	4,804,819.50	1.14
EXXON MOBIL CORP	4,416,169.70	1.05
FANNIE MAE	43,250,101.95	10.24
FEDERAL HOME LOAN BANKS	17,576,877.15	4.16
FREDDIE MAC	22,059,561.98	5.23
GOLDMAN SACHS GROUP INC	3,664,261.26	0.87
HOME DEPOT INC	3,739,908.00	0.89
HONDA AUTO RECEIVABLES	3,243,559.56	0.77
HYUNDAI AUTO RECEIVABLES	5,432,407.37	1.29
IBM CORP	3,067,576.12	0.73
INTEL CORPORATION	3,890,208.00	0.92
INTER-AMERICAN DEVELOPMENT BANK	4,790,041.41	1.14
INTERNATIONAL FINANCE CORPORATION	8,188,128.34	1.94
INTL BANK OF RECONSTRUCTION AND DEV	5,833,169.55	1.38
JOHN DEERE OWNER TRUST	1,529,660.82	0.36
JP MORGAN CHASE & CO	12,920,103.00	3.06
MERCEDES-BENZ AUTO RECEIVABLES	2,707,073.47	0.64
MICROSOFT CORP	4,350,240.79	1.03

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending July 31, 2018

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MITSUBISHI UFJ FINANCIAL GROUP INC	11,702,978.40	2.77
NISSAN AUTO RECEIVABLES	3,120,568.60	0.74
NORDEA BANK AB	6,033,354.18	1.43
ORACLE CORP	3,956,368.80	0.94
PACCAR FINANCIAL CORP	1,651,032.42	0.39
ROYAL BANK OF CANADA	4,030,024.00	0.95
SKANDINAVISKA ENSKILDA BANKEN AB	7,441,987.50	1.76
STATE STREET CORPORATION	2,304,899.10	0.55
SWEDBANK AB	7,407,858.82	1.76
THE BANK OF NEW YORK MELLON CORPORATION	6,867,034.28	1.63
THE WALT DISNEY CORPORATION	3,880,524.00	0.92
TOYOTA MOTOR CORP	8,459,065.89	2.00
UBS AG	6,021,882.00	1.43
UNITED PARCEL SERVICE INC	3,877,596.00	0.92
UNITED STATES TREASURY	98,210,307.57	23.26
US BANCORP	1,954,014.00	0.46
VISA INC	3,357,474.48	0.80
WELLS FARGO & COMPANY	5,091,036.61	1.21
WESTPAC BANKING CORP	6,637,180.86	1.57
Total	\$422,015,778.44	100.00%



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	AA+	Aaa	03/01/16	03/01/16	904,256.92	1.27	5,178.67	902,000.18	876,129.30
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	950,000.00	AA+	Aaa	10/23/15	10/23/15	949,335.21	1.39	5,466.37	949,711.53	924,803.15
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	1,389.95	403,033.94	388,390.80
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	AA+	Aaa	11/23/15	11/23/15	1,860,401.25	1.71	6,567.49	1,876,224.09	1,835,146.53
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	AA+	Aaa	12/28/16	12/28/16	1,323,109.99	1.88	50.44	1,333,350.63	1,305,756.45
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	AA+	Aaa	03/09/16	03/09/16	1,523,515.85	1.40	56.98	1,524,233.43	1,475,021.18
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	AA+	Aaa	04/26/16	04/26/16	5,911,513.42	1.40	48,125.00	5,837,427.20	5,643,308.75
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	AA+	Aaa	08/25/17	08/28/17	6,377,622.07	1.57	30,483.53	6,402,836.13	6,214,989.90
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	AA+	Aaa	08/02/17	08/03/17	4,293,039.84	1.67	10,108.88	4,304,990.57	4,176,403.70
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	AA+	Aaa	11/09/16	11/09/16	4,767,983.06	1.48	18,336.58	4,796,277.52	4,607,878.30
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	AA+	Aaa	03/01/18	03/05/18	9,834,765.63	2.48	50,543.48	9,852,609.20	9,755,470.00
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	35,152.17	4,736,489.23	4,629,374.40
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	AA+	Aaa	12/01/17	12/05/17	6,409,596.48	2.10	40,768.95	6,418,477.38	6,260,481.99
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,877,734.38	2.18	63,012.30	9,893,731.30	9,676,170.00



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	275.14	5,371,751.79	5,208,046.20
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	489.13	9,093,394.08	8,722,971.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	28,023.67	4,577,043.53	4,564,722.29
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	29,405.74	4,800,603.70	4,789,845.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	AA+	Aaa	10/03/17	10/06/17	5,507,695.70	1.93	32,669.77	5,515,178.65	5,321,517.80
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	AA+	Aaa	05/02/18	05/04/18	7,225,638.67	2.80	37,781.25	7,238,343.89	7,228,265.20
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	AA+	Aaa	06/04/18	06/06/18	4,614,141.80	2.77	8,767.93	4,618,324.21	4,605,615.63
Security Type Sub-Total		101,640,000.00					100,345,819.84	2.09	452,653.42	100,446,032.18	98,210,307.57
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	830.63	2,209,577.33	2,182,917.94
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	60,028.59	6,070,985.34	6,005,210.40
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	35,923.13	4,820,344.20	4,790,041.41
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	2,681.25	5,836,384.36	5,833,169.55



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	99,463.60	18,937,291.23	18,811,339.30
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,690,000.00	AA+	Aaa	04/11/18	04/30/18	2,743,506.79	2.27	7,980.33	2,740,496.87	2,720,898.42
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,116,479.92	2,095,167.27
Security Type Sub-Total		4,790,000.00					4,861,389.60	2.42	13,387.83	4,856,976.79	4,816,065.69
Federal Agency Bond / Note											
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	AA+	Aaa	11/08/17	11/09/17	1,550,382.90	1.77	6,037.20	1,554,670.69	1,530,814.14
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	2,510,000.00	AA+	Aaa	07/28/17	08/01/17	2,502,394.70	1.60	104.58	2,504,891.52	2,451,657.56
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	AA+	Aaa	08/30/17	08/31/17	3,999,760.00	1.50	166.67	3,999,844.72	3,907,024.00
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	AA+	Aaa	09/07/17	09/08/17	3,478,797.10	1.48	16,395.73	3,482,029.64	3,391,006.15
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	AA+	Aaa	09/15/17	09/15/17	4,571,526.00	1.58	21,610.42	4,579,616.94	4,469,521.00
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,820,500.00	2.05	46,979.17	9,857,537.80	9,716,350.00
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	AA+	Aaa	02/23/16	02/23/16	402,044.00	1.39	1,016.67	401,016.76	388,665.60
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	15,250.00	5,945,363.82	5,829,984.00
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	37,888.89	6,393,845.44	6,176,742.40
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	AA+	Aaa	04/12/18	04/13/18	2,476,304.80	2.55	18,600.00	2,476,662.71	2,458,595.12



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	AA+	Aaa	09/26/16	09/26/16	441,724.80	1.28	2,350.16	442,942.17	423,253.74
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	AA+	Aaa	10/04/16	10/04/16	6,464,854.50	1.37	37,013.89	6,477,770.98	6,205,647.50
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	9,244.44	6,396,533.31	6,213,504.00
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	7,600.00	6,472,157.63	6,296,659.20
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	43,197.92	7,149,214.14	6,897,383.35
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	16,041.67	4,969,059.65	4,952,925.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	21,896.88	6,802,738.15	6,760,742.63
Security Type Sub-Total		80,165,000.00					79,800,002.95	1.95	301,394.29	79,905,896.07	78,070,475.39
Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	11,419.42	1,904,351.82	1,877,177.48
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	A	A1	06/19/15	06/19/15	201,186.00	2.15	1,788.89	200,305.90	198,872.60
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	A	A1	07/17/15	07/17/15	299,985.00	2.30	2,683.33	299,996.99	298,308.90
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	3,130.56	351,100.38	348,027.05



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	A	A1	03/10/15	03/10/15	757,845.00	2.06	6,708.33	751,891.97	745,772.25
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	A	A1	09/08/14	09/11/14	791,216.60	2.27	7,066.11	790,271.03	785,546.77
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	A	A1	09/04/14	09/11/14	1,584,698.85	2.30	14,176.94	1,584,930.10	1,576,065.36
BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	A	A1	04/03/18	04/05/18	2,939,148.00	2.78	5,826.67	2,923,391.18	2,914,441.35
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A-	A2	01/26/15	02/02/15	500,000.00	2.15	29.86	500,000.00	493,317.50
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A-	A2	07/17/15	07/17/15	494,355.00	2.41	29.86	498,069.17	493,317.50
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	A-	A2	06/25/15	06/25/15	666,900.00	2.43	40.31	672,265.01	665,978.63
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A-	A2	03/23/17	03/23/17	1,501,920.00	2.10	89.58	1,501,031.27	1,479,952.50
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	A-	A2	01/26/15	02/02/15	1,982,300.40	2.18	118.55	1,984,159.45	1,958,470.48
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	5,040.00	1,799,351.60	1,766,628.00
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A2	07/17/17	07/20/17	844,146.55	1.98	503.48	844,434.08	828,258.02
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	A+	A2	07/19/17	07/24/17	3,156,829.90	1.93	1,879.85	3,156,219.57	3,092,489.99
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	A-	A2	04/03/18	04/05/18	1,978,360.00	3.06	19,788.89	1,981,141.90	1,977,480.00



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Corporate Note											
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	7,406.67	1,514,438.33	1,488,558.71
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	A+	A1	04/03/18	04/05/18	1,439,049.00	2.76	4,193.44	1,441,504.49	1,435,600.48
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	A-	A2	10/23/17	10/26/17	1,944,105.30	2.17	20,908.75	1,944,287.55	1,895,130.20
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	A+	A1	07/13/17	07/18/17	3,139,895.43	2.09	31,620.38	3,135,160.46	3,067,576.12
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	AA+	Aaa	02/29/16	03/03/16	1,415,000.00	2.22	13,100.54	1,415,000.00	1,390,803.50
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	21,250.00	2,007,359.40	1,963,740.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	AA+	Aaa	05/16/16	05/16/16	3,131,957.34	1.84	28,497.15	3,107,251.83	3,025,366.20
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	AA-	Aa3	04/10/18	04/13/18	3,698,520.00	2.96	32,745.00	3,698,662.60	3,678,066.40
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	A-	A3	11/01/17	11/03/17	3,773,050.05	2.40	27,853.44	3,767,221.44	3,679,155.41
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	26,180.00	3,754,814.78	3,664,261.26
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	585.00	150,089.54	145,266.75
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	8,697.00	2,229,336.84	2,159,632.35



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Corporate Note											
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	6,368.56	854,197.75	821,053.08
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	15,828.30	2,123,631.78	2,040,629.00
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	13,479.58	1,683,813.58	1,651,032.42
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	AA-	A1	11/29/16	11/29/16	4,008,201.00	2.40	29,428.89	4,039,082.82	3,956,368.80
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	26,927.78	3,856,632.72	3,863,852.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	Baa1	11/20/17	11/22/17	3,770,578.35	2.72	15,989.07	3,766,335.64	3,661,999.57
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	1,610.24	876,510.85	862,403.50
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	1,840.28	1,002,374.47	985,604.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	5,520.83	3,008,001.18	2,956,812.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	1,020.83	1,997,557.78	1,954,014.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	22,200.00	2,015,080.92	1,953,612.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	40,016.67	4,037,659.64	3,880,524.00
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	20,888.89	4,002,010.64	3,890,208.00



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Corporate Note											
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	30,666.67	5,993,752.98	5,826,948.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A+	A1	07/10/17	07/13/17	4,012,880.00	2.28	19,583.33	4,010,207.40	3,877,596.00
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	8,750.00	2,023,247.62	1,973,280.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	A+	A1	06/20/18	06/22/18	1,917,180.00	3.20	16,244.44	1,919,187.62	1,921,874.00
Security Type Sub-Total		97,221,000.00					97,134,942.51	2.36	579,722.36	97,117,324.07	95,171,072.13
Commercial Paper											
MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	A-1	P-1	03/21/18	03/21/18	7,901,720.00	2.46	0.00	7,973,540.00	7,976,856.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	06366HK55	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,857,500.00	1.93	0.00	9,965,694.40	9,961,570.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640OK59	11,000,000.00	A-1	P-1	01/09/18	01/09/18	10,835,611.11	2.03	0.00	10,960,277.79	10,956,363.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019	22533UN74	10,000,000.00	A-1	P-1	07/09/18	07/09/18	9,878,666.67	2.43	0.00	9,893,999.90	9,893,780.00
Security Type Sub-Total		39,000,000.00					38,473,497.78	2.19	0.00	38,793,512.09	38,788,569.00
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A+	Aa2	08/03/17	08/04/17	7,497,075.00	1.85	69,000.00	7,498,529.48	7,441,987.50
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	A	A1	09/25/17	09/27/17	3,760,000.00	2.07	66,589.60	3,760,000.00	3,726,122.40



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Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	A	A1	02/07/18	02/08/18	4,030,000.00	2.67	51,708.26	4,030,000.00	4,031,785.29
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	AA-	Aa3	02/20/18	02/22/18	6,060,000.00	2.72	72,800.80	6,060,000.00	6,033,354.18
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa2	03/02/18	03/06/18	6,000,000.00	2.93	71,533.33	6,000,000.00	6,021,882.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	4,055,000.00	A	A1	04/06/18	04/10/18	4,055,000.00	2.85	6,942.12	4,055,000.00	4,064,225.13
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	4,055,000.00	A+	Aa2	04/06/18	04/10/18	4,055,000.00	2.78	6,768.66	4,055,000.00	4,054,979.73
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	A+	Aa2	06/05/18	06/07/18	6,997,340.00	3.10	32,340.00	6,997,533.41	7,043,239.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	AA-	Aa3	08/03/17	08/07/17	6,735,000.00	2.05	66,732.63	6,735,000.00	6,637,180.86
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa2	11/16/17	11/17/17	7,555,000.00	2.30	36,681.62	7,555,000.00	7,407,858.82
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	19,080.00	4,000,000.00	4,030,024.00
Security Type Sub-Total		60,750,000.00					60,744,415.00	2.56	500,177.02	60,746,062.89	60,492,638.91

Asset-Backed Security / Collateralized Mortgage Obligation											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	274,574.43	NR	Aaa	03/21/17	03/28/17	274,567.87	1.42	108.30	274,573.93	274,284.40
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	555,743.25	AAA	Aaa	03/07/17	03/15/17	555,689.62	1.43	350.74	555,718.14	555,065.02
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	440,659.90	NR	Aaa	02/22/17	03/02/17	440,658.14	1.50	293.77	440,659.11	440,062.59



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Asset-Backed Security / Collateralized Mortgage Obligation												
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	584,911.76	NR	Aaa	03/21/17	03/28/17	584,908.78	1.47	382.14	584,910.20	583,564.53
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814QAC2	896,695.19	NR	Aaa	05/24/16	05/31/16	896,677.79	1.39	553.96	896,688.53	892,556.05
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	1,094,040.91	NR	Aaa	02/23/16	03/02/16	1,093,868.72	1.37	661.29	1,093,979.97	1,089,598.23
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021		43813FAC7	2,105,000.00	NR	Aaa	11/22/17	11/29/17	2,104,703.41	2.06	1,198.68	2,104,751.13	2,076,719.11
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022		89238KAD4	2,340,000.00	AAA	Aaa	11/07/17	11/15/17	2,339,784.25	2.26	2,007.20	2,339,819.94	2,298,512.74
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022		44932GAD7	4,185,000.00	AAA	Aaa	08/09/17	08/16/17	4,184,274.74	1.78	3,292.20	4,184,427.41	4,108,861.46
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022		02007YAC8	2,930,000.00	AAA	Aaa	11/14/17	11/22/17	2,929,772.63	1.99	2,591.42	2,929,807.76	2,894,639.59
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022		89238BAD4	1,950,000.00	AAA	Aaa	01/23/18	01/31/18	1,949,977.58	2.35	2,036.67	1,949,981.09	1,927,421.73
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022		44891KAD7	1,330,000.00	AAA	Aaa	04/10/18	04/18/18	1,329,799.70	2.80	1,649.20	1,329,812.66	1,323,545.91
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023		58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	1,368.55	2,709,896.69	2,707,073.47
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023		02007JAC1	3,950,000.00	AAA	Aaa	06/19/18	06/27/18	3,949,729.82	3.09	5,266.67	3,949,736.34	3,946,401.55
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023		65479GAD1	2,540,000.00	AAA	Aaa	07/17/18	07/25/18	2,539,917.70	3.06	1,295.40	2,539,918.39	2,537,004.07
Security Type Sub-Total			27,886,625.44					27,884,226.69	2.33	23,056.19	27,884,681.29	27,655,310.45
Managed Account Sub-Total			430,422,625.44					428,178,911.02	2.25	1,969,854.71	428,687,776.61	422,015,778.44



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Securities Sub-Total	\$430,422,625.44	\$428,178,911.02	2.25%	\$1,969,854.71	\$428,687,776.61	\$422,015,778.44
Accrued Interest						\$1,969,854.71
Total Investments						\$423,985,633.15



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM		
Dated Date/Coupon/Maturity	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt			
CUSIP	Par	Broker								
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT	97.35	876,129.30	(28,127.62)	(25,870.88)	2.02	2.02	2.69
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	950,000.00	NEW ACCT	97.35	924,803.15	(24,532.06)	(24,908.38)	2.02	2.02	2.69
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT	97.10	388,390.80	(17,298.04)	(14,643.14)	2.19	2.19	2.71
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	NEW ACCT	97.10	1,835,146.53	(25,254.72)	(41,077.56)	2.19	2.19	2.71
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT	96.72	1,305,756.45	(17,353.54)	(27,594.18)	2.43	2.43	2.74
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT	96.72	1,475,021.18	(48,494.67)	(49,212.25)	2.43	2.43	2.74
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT	98.14	5,643,308.75	(268,204.67)	(194,118.45)	2.48	2.48	2.75
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI	95.98	6,214,989.90	(162,632.17)	(187,846.23)	2.51	2.51	2.75
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	TD	96.23	4,176,403.70	(116,636.14)	(128,586.87)	2.74	2.74	2.77
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT	95.01	4,607,878.30	(160,104.76)	(188,399.22)	3.06	3.06	2.78
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN	97.55	9,755,470.00	(79,295.63)	(97,139.20)	3.10	3.10	2.79
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT	96.45	4,629,374.40	(83,829.18)	(107,114.83)	3.41	3.41	2.80
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	BNP_PARI	96.76	6,260,481.99	(149,114.49)	(157,995.39)	3.49	3.49	2.81
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN	96.76	9,676,170.00	(201,564.38)	(217,561.30)	3.49	3.49	2.81
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN	96.45	5,208,046.20	(158,625.68)	(163,705.59)	3.82	3.82	2.82
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S	96.92	8,722,971.00	(390,935.25)	(370,423.08)	3.81	3.81	2.82
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS	95.80	4,564,722.29	(5,768.92)	(12,321.24)	3.95	3.95	2.83



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES		912828L57	5,000,000.00	TD		95.80	4,789,845.00	(5,662.81)	(10,758.70)	3.95	3.95	2.83
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		95.80	5,321,517.80	(186,177.90)	(193,660.85)	3.95	3.95	2.83
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY N/B NOTES		9128283C2	7,475,000.00	MERRILL		96.70	7,228,265.20	2,626.53	(10,078.69)	4.02	4.02	2.83
DTD 10/31/2017 2.000% 10/31/2022												
US TREASURY NOTES		912828N30	4,745,000.00	BNP_PARI		97.06	4,605,615.63	(8,526.17)	(12,708.58)	4.17	4.17	2.84
DTD 12/31/2015 2.125% 12/31/2022												
Security Type Sub-Total			101,640,000.00				98,210,307.57	(2,135,512.27)	(2,235,724.61)	3.37	3.37	2.80
Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION NOTE		45950KCM0	2,215,000.00	JPM_CHAS		98.55	2,182,917.94	(25,569.96)	(26,659.39)	2.40	2.40	2.86
DTD 01/25/2018 2.250% 01/25/2021												
INTERNATIONAL FINANCE CORPORATION NOTE		45950VLQ7	6,075,000.00	HSBC		98.85	6,005,210.40	(65,233.35)	(65,774.94)	2.47	2.47	3.10
DTD 03/16/2018 2.635% 03/09/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DB1	4,830,000.00	CITIGRP		99.17	4,790,041.41	(29,332.59)	(30,302.79)	2.59	2.59	2.94
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	5,850,000.00	MORGAN_S		99.71	5,833,169.55	(3,141.45)	(3,214.81)	2.84	2.84	2.85
DTD 07/25/2018 2.750% 07/23/2021												
Security Type Sub-Total			18,970,000.00				18,811,339.30	(123,277.35)	(125,951.93)	2.61	2.61	2.95
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2		3136B1XP4	2,690,000.00	JPM_CHAS		101.15	2,720,898.42	(22,608.37)	(19,598.45)	2.44	1.58	2.69
DTD 04/01/2018 3.560% 09/25/2021												
FHLMC MULTIFAMILY STRUCTURED P POOL		3137BM6P6	2,100,000.00	CITIGRP		99.77	2,095,167.27	(22,715.54)	(21,312.65)	3.60	2.02	3.10
DTD 12/01/2015 3.090% 08/25/2022												
Security Type Sub-Total			4,790,000.00				4,816,065.69	(45,323.91)	(40,911.10)	2.94	1.77	2.87



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note												
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	JEFFERIE		97.82	1,530,814.14	(19,568.76)	(23,856.55)	1.68	1.68	2.68
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	2,510,000.00	BARCLAYS		97.68	2,451,657.56	(50,737.14)	(53,233.96)	1.95	1.95	2.70
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		97.68	3,907,024.00	(92,736.00)	(92,820.72)	1.95	1.95	2.70
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.16	3,391,006.15	(87,790.95)	(91,023.49)	2.10	2.10	2.74
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.16	4,469,521.00	(102,005.00)	(110,095.94)	2.10	2.10	2.74
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.16	9,716,350.00	(104,150.00)	(141,187.80)	2.10	2.10	2.74
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.17	388,665.60	(13,378.40)	(12,351.16)	2.26	2.26	2.76
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.17	5,829,984.00	(56,616.00)	(115,379.82)	2.26	2.26	2.76
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.51	6,176,742.40	(211,481.60)	(217,103.04)	2.48	2.48	2.79
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		99.14	2,458,595.12	(17,709.68)	(18,067.59)	2.57	2.57	2.83
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	NEW ACCT		95.11	423,253.74	(18,471.06)	(19,688.43)	2.93	2.93	2.82
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.47	6,205,647.50	(259,207.00)	(272,123.48)	2.94	2.94	2.81
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		97.09	6,213,504.00	(181,536.00)	(183,029.31)	3.28	3.28	2.90
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		98.39	6,296,659.20	(205,529.60)	(175,498.43)	3.28	3.28	2.87
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		96.47	6,897,383.35	(251,537.00)	(251,830.79)	3.50	3.50	2.89
FREDDIE MAC NOTES	DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		99.06	4,952,925.00	(15,475.00)	(16,134.65)	4.52	4.52	2.96



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note												
FREDDIE MAC NOTES		3137EAEN5	6,825,000.00	TD		99.06	6,760,742.63	(41,598.37)	(41,995.52)	4.52	4.52	2.96
DTD 06/11/2018 2.750% 06/19/2023												
Security Type Sub-Total			80,165,000.00				78,070,475.39	(1,729,527.56)	(1,835,420.68)	2.88	2.88	2.82
Corporate Note												
BERKSHIRE HATHAWAY INC CORPORATE NOTES		084664CK5	1,905,000.00	NEW ACCT		98.54	1,877,177.48	(25,974.67)	(27,174.34)	1.02	1.02	2.74
DTD 08/15/2016 1.300% 08/15/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	200,000.00	NEW ACCT	08/11/19	99.44	198,872.60	(2,313.40)	(1,433.30)	1.07	1.08	2.82
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	300,000.00	NEW ACCT	08/11/19	99.44	298,308.90	(1,676.10)	(1,688.09)	1.07	1.08	2.82
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	350,000.00	NEW ACCT	08/11/19	99.44	348,027.05	(4,492.95)	(3,073.33)	1.07	1.08	2.82
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	750,000.00	NEW ACCT	08/11/19	99.44	745,772.25	(12,072.75)	(6,119.72)	1.07	1.08	2.82
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	790,000.00	NEW ACCT	08/11/19	99.44	785,546.77	(5,669.83)	(4,724.26)	1.07	1.08	2.82
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NY MELLON CORP NOTE		06406HBP3	2,850,000.00	WELLS_FA		102.26	2,914,441.35	(24,706.65)	(8,949.83)	1.40	1.40	3.00
DTD 11/16/2009 4.600% 01/15/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.66	493,317.50	(6,682.50)	(6,682.50)	1.46	1.46	3.07
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.66	493,317.50	(1,037.50)	(4,751.67)	1.46	1.46	3.07
DTD 02/02/2015 2.150% 01/30/2020												



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	675,000.00	NEW ACCT		98.66	665,978.63	(921.37)	(6,286.38)	1.46	1.46	3.07
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,500,000.00	NEW ACCT		98.66	1,479,952.50	(21,967.50)	(21,078.77)	1.46	1.46	3.07
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,985,000.00	NEW ACCT		98.66	1,958,470.48	(23,829.92)	(25,688.97)	1.46	1.46	3.07
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020		437076BQ4	1,800,000.00	NEW ACCT		98.15	1,766,628.00	(32,328.00)	(32,723.60)	1.79	1.79	2.84
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	845,000.00	BARCLAYS		98.02	828,258.02	(15,888.53)	(16,176.06)	1.91	1.91	2.99
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	3,155,000.00	MKTX		98.02	3,092,489.99	(64,339.91)	(63,729.58)	1.91	1.91	2.99
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020		0258M0DX4	2,000,000.00	MKTX	08/14/20	98.87	1,977,480.00	(880.00)	(3,661.90)	2.02	2.02	3.15
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.25	1,488,558.71	(25,229.29)	(25,879.62)	2.17	2.18	2.80
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020		92826CAB8	1,460,000.00	WELLS_FA	11/14/20	98.33	1,435,600.48	(3,448.52)	(5,904.01)	2.28	2.28	2.93
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.44	1,895,130.20	(48,975.10)	(49,157.35)	2.41	2.38	3.23
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	TD		98.23	3,067,576.12	(72,319.31)	(67,584.34)	2.43	2.43	2.98
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.29	1,390,803.50	(24,196.50)	(24,196.50)	2.45	2.47	2.91
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HQJ2	2,000,000.00	NOMURA	02/01/21	98.19	1,963,740.00	(46,560.00)	(43,619.40)	2.44	2.45	3.29
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.29	3,025,366.20	(106,591.14)	(81,885.63)	2.45	2.47	2.91



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		99.41	3,678,066.40	(20,453.60)	(20,596.20)	2.55	2.55	3.18
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.24	3,679,155.41	(93,894.64)	(88,066.03)	2.58	2.58	3.31
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)	DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	CSFB	03/25/21	97.97	3,664,261.26	(94,461.18)	(90,553.52)	2.59	2.59	3.41
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		96.84	145,266.75	(4,875.75)	(4,822.79)	2.68	2.68	3.14
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		96.84	2,159,632.35	(69,208.05)	(69,704.49)	2.68	2.68	3.14
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	96.03	821,053.08	(32,638.77)	(33,144.67)	2.90	2.90	2.93
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	96.03	2,040,629.00	(82,139.75)	(83,002.78)	2.90	2.90	2.93
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		95.44	1,651,032.42	(10,943.98)	(32,781.16)	2.89	2.89	3.24
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.50	3,956,368.80	(51,832.20)	(82,714.02)	2.98	2.98	3.09
CISCO SYSTEMS INC CORP (CALLABLE) NOTES	DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	96.60	3,863,852.00	11,972.00	7,219.28	2.99	2.99	2.99
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	97.78	3,661,999.57	(108,578.78)	(104,336.07)	3.14	3.15	3.61
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		98.56	862,403.50	(14,652.75)	(14,107.35)	3.24	3.24	3.10
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		98.56	985,604.00	(17,636.00)	(16,770.47)	3.24	3.24	3.10
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		98.56	2,956,812.00	(54,108.00)	(51,189.18)	3.24	3.24	3.10
US BANCORP (CALLABLE) NOTES	DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	97.70	1,954,014.00	(42,546.00)	(43,543.78)	3.28	3.29	3.33



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES	DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	97.68	1,953,612.00	(65,708.00)	(61,468.92)	3.33	3.35	3.39
WALT DISNEY COMPANY CORP NOTES	DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		97.01	3,880,524.00	(167,396.00)	(157,135.64)	3.37	3.37	3.34
INTEL CORP (CALLABLE) NOTES	DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	97.26	3,890,208.00	(112,272.00)	(111,802.64)	3.55	3.56	3.13
APPLE INC CORP (CALLABLE) NOTE	DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	97.12	5,826,948.00	(165,072.00)	(166,804.98)	3.56	3.56	3.11
UNITED PARCEL SERVICE (CALLABLE) NOTES	DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	96.94	3,877,596.00	(135,284.00)	(132,611.40)	3.56	3.57	3.21
HOME DEPOT INC CORP (CALLABLE) NOTES	DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	98.66	1,973,280.00	(56,100.00)	(49,967.62)	3.59	3.60	3.00
VISA INC (CALLABLE) NOTE	DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	96.09	1,921,874.00	4,694.00	2,686.38	3.87	3.87	3.17
Security Type Sub-Total			97,221,000.00				95,171,072.13	(1,963,870.38)	(1,946,251.94)	2.66	2.67	3.12
Commercial Paper												
MUFG BANK LTD/NY COMM PAPER	DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	BTM		99.71	7,976,856.00	75,136.00	3,316.00	0.14	0.14	2.09
BANK OF MONTREAL CHICAGO COMM PAPER	DTD 01/08/2018 0.000% 10/05/2018	06366HK55	10,000,000.00	BMO		99.62	9,961,570.00	104,070.00	(4,124.40)	0.18	0.18	2.10
JP MORGAN SECURITIES LLC COMM PAPER	DTD 01/08/2018 0.000% 10/05/2018	46640QK59	11,000,000.00	JPM_CHAS		99.60	10,956,363.00	120,751.89	(3,914.79)	0.18	0.18	2.17
CREDIT AGRICOLE CIB NY COMM PAPER	DTD 07/09/2018 0.000% 01/07/2019	22533UN74	10,000,000.00	CREDAG		98.94	9,893,780.00	15,113.33	(219.90)	0.43	0.43	2.42
Security Type Sub-Total			39,000,000.00				38,788,569.00	315,071.22	(4,943.09)	0.23	0.23	2.20
Certificate of Deposit												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	BARCLAYS		99.23	7,441,987.50	(55,087.50)	(56,541.98)	1.00	1.00	0.76
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019		06539RGM3	3,760,000.00	MITSU		99.10	3,726,122.40	(33,877.60)	(33,877.60)	1.15	1.15	1.04
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020		22549LFR1	4,030,000.00	CSFB		100.04	4,031,785.29	1,785.29	1,785.29	1.45	1.45	2.63
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020		65590ASN7	6,060,000.00	GOLDMAN		99.56	6,033,354.18	(26,645.82)	(26,645.82)	1.49	1.49	3.01
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020		90275DHG8	6,000,000.00	UBS		100.36	6,021,882.00	21,882.00	21,882.00	1.53	1.53	2.70
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020		22532XHT8	4,055,000.00	CREDAG		100.23	4,064,225.13	9,225.13	9,225.13	0.25	1.65	2.70
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020		13606BVF0	4,055,000.00	MERRILL		100.00	4,054,979.73	(20.27)	(20.27)	0.25	1.65	2.77
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020		06417GU22	7,000,000.00	GOLDMAN		100.62	7,043,239.00	45,899.00	45,705.59	1.78	1.78	2.73
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020		96121T4A3	6,735,000.00	JPM_CHAS		98.55	6,637,180.86	(97,819.14)	(97,819.14)	1.98	1.98	2.70
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020		87019U6D6	7,555,000.00	MERRILL		98.05	7,407,858.82	(147,141.18)	(147,141.18)	2.21	2.21	3.18
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021		78012UEE1	4,000,000.00	RBC		100.75	4,030,024.00	30,024.00	30,024.00	2.69	2.69	2.96
Security Type Sub-Total			60,750,000.00				60,492,638.91	(251,776.09)	(253,423.98)	1.50	1.69	2.47
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018		43814TAB8	274,574.43	NEW ACCT		99.89	274,284.40	(283.47)	(289.53)	0.12	0.06	3.33
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	555,743.25	NEW ACCT		99.88	555,065.02	(624.60)	(653.12)	0.16	0.58	1.63



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation												
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	440,659.90	NEW ACCT		99.86	440,062.59	(595.55)	(596.52)	0.17	0.62	1.72
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	584,911.76	NEW ACCT		99.77	583,564.53	(1,344.25)	(1,345.67)	0.21	0.74	1.78
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	896,695.19	NEW ACCT		99.54	892,556.05	(4,121.74)	(4,132.48)	0.39	1.05	1.83
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,094,040.91	NEW ACCT		99.59	1,089,598.23	(4,270.49)	(4,381.74)	0.40	1.09	1.73
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		98.66	2,076,719.11	(27,984.30)	(28,032.02)	1.50	1.65	2.87
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		98.23	2,298,512.74	(41,271.51)	(41,307.20)	1.71	1.71	2.97
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		98.18	4,108,861.46	(75,413.28)	(75,565.95)	1.52	1.71	2.84
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		98.79	2,894,639.59	(35,133.04)	(35,168.17)	1.37	1.80	2.66
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		98.84	1,927,421.73	(22,555.85)	(22,559.36)	1.94	1.87	2.97
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	BARCLAYS		99.51	1,323,545.91	(6,253.79)	(6,266.75)	2.04	1.95	3.04
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	BNP_PARI		99.89	2,707,073.47	(2,822.47)	(2,823.22)	2.16	2.19	3.08
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	BARCLAYS		99.91	3,946,401.55	(3,328.27)	(3,334.79)	2.03	2.19	3.04
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN		99.88	2,537,004.07	(2,913.63)	(2,914.32)	2.32	2.27	3.11
Security Type Sub-Total			27,886,625.44				27,655,310.45	(228,916.24)	(229,370.84)	1.61	1.78	2.79
Managed Account Sub-Total			430,422,625.44				422,015,778.44	(6,163,132.58)	(6,671,998.17)	2.41	2.44	2.78



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Securities Sub-Total	\$430,422,625.44	\$422,015,778.44	(\$6,163,132.58)	(\$6,671,998.17)	2.41	2.44	2.78%
Accrued Interest		\$1,969,854.71					
Total Investments		\$423,985,633.15					



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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
07/09/18	07/09/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019	22533UN74	10,000,000.00	(9,878,666.67)	0.00	(9,878,666.67)			
07/17/18	07/25/18	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	(2,709,895.94)	0.00	(2,709,895.94)			
07/17/18	07/25/18	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	(2,539,917.70)	0.00	(2,539,917.70)			
07/18/18	07/25/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	(5,836,311.00)	0.00	(5,836,311.00)			
Transaction Type Sub-Total				21,100,000.00	(20,964,791.31)	0.00	(20,964,791.31)			
INTEREST										
07/01/18	07/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,690,000.00	0.00	7,980.33	7,980.33			
07/02/18	07/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	6,639.49	6,639.49			
07/05/18	07/05/18	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	0.00	64,000.00	64,000.00			
07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	0.00	39,750.00	39,750.00			
07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	0.00	11,593.75	11,593.75			
07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	0.00	13,250.00	13,250.00			
07/10/18	07/10/18	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	4,055,000.00	0.00	28,059.35	28,059.35			
07/10/18	07/10/18	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	4,055,000.00	0.00	28,776.85	28,776.85			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/13/18	07/13/18	FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	0.00	76,000.00	76,000.00			
07/15/18	07/15/18	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	0.00	3,763.50	3,763.50			
07/15/18	07/15/18	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	5,925.00	5,925.00			
07/15/18	07/15/18	BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	0.00	65,550.00	65,550.00			
07/15/18	07/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	77,991.18	0.00	68.89	68.89			
07/15/18	07/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	715,752.60	0.00	846.97	846.97			
07/15/18	07/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	545,622.77	0.00	682.03	682.03			
07/15/18	07/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,208,829.71	0.00	1,370.01	1,370.01			
07/15/18	07/15/18	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	0.00	4,858.92	4,858.92			
07/15/18	07/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	690,544.31	0.00	845.92	845.92			
07/15/18	07/15/18	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
07/15/18	07/15/18	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	0.00	6,172.88	6,172.88			
07/15/18	07/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,002,567.12	0.00	1,161.31	1,161.31			
07/15/18	07/15/18	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	3,818.75	3,818.75			
07/18/18	07/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	211,828.69	0.00	183.58	183.58			
07/20/18	07/20/18	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	0.00	8,238.75	8,238.75			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/20/18	07/20/18	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	0.00	30,761.25	30,761.25			
07/21/18	07/21/18	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	0.00	3,596.04	3,596.04			
07/21/18	07/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	422,713.30	0.00	500.21	500.21			
07/24/18	07/24/18	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	0.00	26,250.00	26,250.00			
07/25/18	07/25/18	INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	0.00	24,918.75	24,918.75			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	0.00	21,338.75	21,338.75			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	0.00	7,256.25	7,256.25			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	0.00	16,125.00	16,125.00			
07/30/18	07/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	0.00	30,000.00	30,000.00			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			
07/30/18	07/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	2,510,000.00	0.00	18,825.00	18,825.00			
07/31/18	07/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	0.00	9,281.25	9,281.25			
07/31/18	07/31/18	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	0.00	50,625.00	50,625.00			
07/31/18	07/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	0.00	10,484.38	10,484.38			



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/31/18	07/31/18	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	0.00	90,000.00	90,000.00			
Transaction Type Sub-Total				94,250,849.68	0.00	738,747.91	738,747.91			
MATURITY										
07/09/18	07/09/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	10,000,000.00	0.00	10,000,000.00	94,033.33	0.00	
Transaction Type Sub-Total				10,000,000.00	10,000,000.00	0.00	10,000,000.00	94,033.33	0.00	
PAYDOWNS										
07/15/18	07/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	105,632.55	105,632.55	0.00	105,632.55	0.54	0.00	
07/15/18	07/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	160,009.35	160,009.35	0.00	160,009.35	15.44	0.00	
07/15/18	07/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	77,991.18	77,991.18	0.00	77,991.18	6.24	0.00	
07/15/18	07/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	105,871.93	105,871.93	0.00	105,871.93	2.05	0.00	
07/15/18	07/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	114,788.80	114,788.80	0.00	114,788.80	18.07	0.00	
07/15/18	07/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	104,962.87	104,962.87	0.00	104,962.87	0.42	0.00	
07/18/18	07/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	211,828.69	211,828.69	0.00	211,828.69	5.91	0.00	
07/21/18	07/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	148,138.87	148,138.87	0.00	148,138.87	3.54	0.00	
Transaction Type Sub-Total				1,029,224.24	1,029,224.24	0.00	1,029,224.24	52.21	0.00	
SELL										



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
07/18/18	07/23/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,825,000.00	4,714,748.75	34,780.21	4,749,528.96	(95,631.50)	(100,323.96)	FIFO
07/18/18	07/23/18	FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	1,885,000.00	1,797,008.20	9,483.91	1,806,492.11	(74,118.20)	(79,212.43)	FIFO
07/18/18	07/23/18	FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	4,027,777.00	21,257.03	4,049,034.03	(155,775.75)	(171,346.57)	FIFO
Transaction Type Sub-Total				10,935,000.00	10,539,533.95	65,521.15	10,605,055.10	(325,525.45)	(350,882.96)	
Managed Account Sub-Total					603,966.88	804,269.06	1,408,235.94	(231,439.91)	(350,882.96)	
Total Security Transactions					\$603,966.88	\$804,269.06	\$1,408,235.94	(\$231,439.91)	(\$350,882.96)	